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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2017

TO DATE : 09/06/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Sell	2	0.00

R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	3	0.00
R186 On 03/08/2017	Bond Future	Sell	3	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	5	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	6	0.00
R186 On 03/08/2017	Bond Future	Sell	6	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	9	0.00
R186 On 03/08/2017	Bond Future	Sell	9	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Buy	12	0.00
R186 On 03/08/2017	Bond Future	Sell	12	0.00
R186 On 03/08/2017	Bond Future	Buy	13	0.00
R186 On 03/08/2017	Bond Future	Sell	13	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	0.00
R186 On 03/08/2017	Bond Future	Buy	16	0.00
R186 On 03/08/2017	Bond Future	Sell	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	20	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	22	0.00
R186 On 03/08/2017	Bond Future		Sell	22	0.00
R186 On 03/08/2017	Bond Future		Buy	22	0.00
R186 On 03/08/2017	Bond Future		Sell	22	0.00
R186 On 03/08/2017	Bond Future		Buy	22	0.00
R186 On 03/08/2017	Bond Future		Sell	22	0.00
R186 On 03/08/2017	Bond Future		Buy	23	0.00
R186 On 03/08/2017	Bond Future		Sell	23	0.00
R186 On 03/08/2017	Bond Future		Buy	24	0.00
R186 On 03/08/2017	Bond Future		Sell	24	0.00
R186 On 03/08/2017	Bond Future		Buy	25	0.00
R186 On 03/08/2017	Bond Future		Sell	25	0.00
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Buy	30	0.00
R186 On 03/08/2017	Bond Future		Sell	30	0.00
R186 On 03/08/2017	Bond Future		Buy	34	0.00
R186 On 03/08/2017	Bond Future		Sell	34	0.00
R186 On 03/08/2017	Bond Future		Buy	38	0.00
R186 On 03/08/2017	Bond Future		Sell	38	0.00
R186 On 03/08/2017	Bond Future		Buy	40	0.00
R186 On 03/08/2017	Bond Future		Sell	40	0.00
R186 On 03/08/2017	Bond Future		Buy	44	0.00
R186 On 03/08/2017	Bond Future		Sell	44	0.00
R186 On 03/08/2017	Bond Future		Sell	44	0.00
R186 On 03/08/2017	Bond Future		Buy	44	0.00
R186 On 03/08/2017	Bond Future		Buy	46	0.00
R186 On 03/08/2017	Bond Future		Sell	46	0.00
R186 On 03/08/2017	Bond Future		Buy	49	0.00
R186 On 03/08/2017	Bond Future		Sell	49	0.00
R186 On 03/08/2017	Bond Future		Sell	50	0.00
R186 On 03/08/2017	Bond Future		Buy	50	0.00
R186 On 03/08/2017	Bond Future		Buy	54	0.00
R186 On 03/08/2017	Bond Future		Sell	54	0.00
R186 On 03/08/2017	Bond Future		Buy	57	0.00
R186 On 03/08/2017	Bond Future		Sell	57	0.00
R186 On 03/08/2017	Bond Future		Sell	57	0.00
R186 On 03/08/2017	Bond Future		Buy	57	0.00

R186 On 03/08/2017	Bond Future	Buy	63	0.00
R186 On 03/08/2017	Bond Future	Sell	63	0.00
R186 On 03/08/2017	Bond Future	Buy	80	0.00
R186 On 03/08/2017	Bond Future	Sell	80	0.00
R186 On 03/08/2017	Bond Future	Buy	104	0.00
R186 On 03/08/2017	Bond Future	Sell	104	0.00
R186 On 03/08/2017	Bond Future	Buy	123	0.00
R186 On 03/08/2017	Bond Future	Sell	123	0.00
R186 On 03/08/2017	Bond Future	Buy	143	0.00
R186 On 03/08/2017	Bond Future	Sell	143	0.00
R186 On 03/08/2017	Bond Future	Buy	210	0.00
R186 On 03/08/2017	Bond Future	Sell	210	0.00
R186 On 03/08/2017	Bond Future	Buy	224	0.00
R186 On 03/08/2017	Bond Future	Sell	224	0.00
R186 On 03/08/2017	Bond Future	Sell	270	0.00
R186 On 03/08/2017	Bond Future	Buy	270	0.00
R186 On 03/08/2017	Bond Future	Buy	342	0.00
R186 On 03/08/2017	Bond Future	Sell	342	0.00
R186 On 03/08/2017	Bond Future	Buy	436	0.00
R186 On 03/08/2017	Bond Future	Sell	436	0.00
R186 On 03/08/2017	Bond Future	Buy	489	0.00
R186 On 03/08/2017	Bond Future	Sell	489	0.00
R186 On 03/08/2017	Bond Future	Sell	546	0.00
R186 On 03/08/2017	Bond Future	Buy	546	0.00
R186 On 03/08/2017	Bond Future	Buy	671	0.00
R186 On 03/08/2017	Bond Future	Sell	671	0.00
R186 On 03/08/2017	Bond Future	Buy	799	0.00
R186 On 03/08/2017	Bond Future	Sell	799	0.00
R186 On 03/08/2017	Bond Future	Sell	866	0.00
R186 On 03/08/2017	Bond Future	Buy	866	0.00
R186 On 03/08/2017	Bond Future	Sell	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	1,000	0.00
R186 On 03/08/2017	Bond Future	Buy	6,675	0.00
R186 On 03/08/2017	Bond Future	Sell	6,675	0.00
R186 On 03/08/2017	Bond Future	Sell	10,000	0.00
R186 On 03/08/2017	Bond Future	Buy	10,000	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future	Sell	450	0.00
2030 On 03/08/2017	Bond Future	Buy	450	0.00
2030 On 03/08/2017	Bond Future	Sell	450	0.00
2030 On 03/08/2017	Bond Future	Buy	450	0.00
2030 On 03/08/2017	Bond Future	Buy	760	0.00
2030 On 03/08/2017	Bond Future	Sell	760	0.00
2030 On 03/08/2017	Bond Future	Sell	760	0.00
2030 On 03/08/2017	Bond Future	Buy	760	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2035 Bond Future					
R035 On 03/08/2017	Bond Future		Sell	25	0.00
R035 On 03/08/2017	Bond Future		Buy	25	0.00
R035 On 03/08/2017	Bond Future		Sell	436	0.00
R035 On 03/08/2017	Bond Future		Buy	436	0.00
R035 On 03/08/2017	Bond Future		Buy	461	0.00
R035 On 03/08/2017	Bond Future		Sell	461	0.00
R204 Bond Future					
R204 On 03/08/2017	Bond Future		Buy	168	0.00
R204 On 03/08/2017	Bond Future		Sell	168	0.00
R204 On 03/08/2017	Bond Future		Sell	168	0.00
R204 On 03/08/2017	Bond Future		Buy	168	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Sell	250	0.00
R208 On 03/08/2017	Bond Future		Buy	250	0.00
R208 On 03/08/2017	Bond Future		Sell	250	0.00
R208 On 03/08/2017	Bond Future		Buy	250	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	160	0.00
R209 On 02/11/2017	Bond Future		Buy	160	0.00
R213 Bond Future					
R213 On 03/08/2017	Bond Future		Sell	14	0.00
R213 On 03/08/2017	Bond Future		Buy	14	0.00
R213 On 03/08/2017	Bond Future		Sell	14	0.00
R213 On 03/08/2017	Bond Future		Buy	14	0.00
Grand Total for Daily Detailed Turnover:				28,320	0.00